II. Inventor Search

A. Dialog

File 348:EUROPEAN PATENTS 1978-201043
    (c) 2010 European Patent Office
File 349:PCT FULLTEXT 1979-2010/UB=20101028|UT=20101021
    (c) 2010 WIPO/Thomson
File 485:Accounting & Tax DB 1971-2010/Oct W4
    (c) 2010 ProQuest Info&Learning
File 625:American Banker Publications 1981-2008/Jun 26
    (c) 2008 American Banker
File 268:Banking Info Source 1981-2010/Oct W4
    (c) 2010 ProQuest Info&Learning
File 626:Bond Buyer Full Text 1981-2008/Jul 07
    (c) 2008 Bond Buyer
File 267:Finance & Banking Newsletters 2008/Sep 29
    (c) 2008 Dialog
File 637:Journal of Commerce 1986-2010/Nov 01
    (c) 2010 UBM Global Trade
File 608:MCT Information Svc. 1992-2010/Nov 01
    (c) 2010 MCT Information Svc.
File 15:ABI/Inform(R) 1971-2010/Oct 30
    (c) 2010 ProQuest Info&Learning
File   9:Business & Industry(R) Jul/1994-2010/Oct 29
    (c) 2010 Gale/Cengage
File 610:Business Wire 1999-2010/Nov 01
    (c) 2010 Business Wire.
File 810:Business Wire 1986-1999/Feb 28
    (c) 1999 Business Wire
File 275:Gale Group Computer DB(TM) 1983-2010/Sep 17
    (c) 2010 Gale/Cengage
File 624:McGraw-Hill Publications 1985-2010/Nov 01
    (c) 2010 McGraw-Hill Co. Inc
File 621:Gale Group New Prod.Annou.(R) 1985-2010/Sep 08
    (c) 2010 Gale/Cengage
File 636:Gale Group Newsletter DB(TM) 1987-2010/Oct 27
    (c) 2010 Gale/Cengage
File 613:PR Newswire 1999-2010/Nov 01
    (c) 2010 PR Newswire Association Inc
File 813:PR Newswire 1987-1999/Apr 30
    (c) 1999 PR Newswire Association Inc
File 16:Gale Group PROMT(R) 1990-2010/Oct 28

(c) 2010 Gale/Cengage
File 160:Gale Group PROMT(R) 1972-1989
(c) 1999 The Gale Group
File 634:San Jose Mercury Jun 1985-2010/Oct 31
(c) 2010 San Jose Mercury News
File 148:Gale Group Trade & Industry DB 1976-2010/Oct 29
(c) 2010 Gale/Cengage
File 20:Dialog Global Reporter 1997-2010/Nov 01
(c) 2010 Dialog
File 35:Dissertation Abs Online 1861-2010/Sep
(c) 2010 ProQuest Info&Learning
File 583:Gale Group Globalbase(TM) 1986-2002/Dec 13
(c) 2002 Gale/Cengage
File 65:Inside Conferences 1993-2010/Nov 01
(c) 2010 BLDSC all rts. reserv.
File   2:INSPEC 1898-2010/Oct W4
(c) 2010 The IET
File 474:New York Times Abs 1969-2010/Oct 31
(c) 2010 The New York Times
File 475:Wall Street Journal Abs 1973-2010/Nov 01
(c) 2010 The New York Times
File 99:Wilson Appl. Sci & Tech Abs 1983-2010/Aug
(c) 2010 The HW Wilson Co.
File 256:TecTrends 1982-2010/Oct W3
(c) 2010 Info.Sources Inc. All rights res.
File 139:EconLit 1969-2010/Oct
(c) 2010 American Economic Association
File 169:Insurance Periodicals 1984-1999/Nov 15
(c) 1999 NILS Publishing Co.
File 347:JAPIO Dec 1976-2010/Jul(Updated 101027)
(c) 2010 JPO & JAPIO
File 350:Derwent WPIX 1963-2010/UD=201069
(c) 2010 Thomson Reuters

?

```
Set      Items    Description
S1        3039    AU=(DAVIDOWITZ, J? OR BURKE, P? OR MOK, L? OR OSINAGA, V? OR NGAI,
K? OR
 MERCADO, W? OR DAVIDOWITZ J? OR BURKE P? OR MOK L? OR OSINAGA V? OR NGAI K? OR
MERCADO
 W?)

S2      149195    ARBITRAG?
S3           1    S1 AND S2
```

III. Text Search Results from Dialog (Full Text dbs)

A. Full-Text Databases – PATENT

File 348:EUROPEAN PATENTS 1978-200950
    (c) 2009 European Patent Office
File 349:PCT FULLTEXT 1979-2009/UB=20091210|UT=20091203
    (c) 2009 WIPO/Thomson

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Set      Items    Description
S1         623    (ARBITRAG? OR PSEUDOARBITRAG? OR QUASIARBITRAG? OR (DOWNSIDE OR
LOSS??)(3N)(REDUC? OR MITIGAT? OR AVERT???) OR HEDG? OR
(INTERNAL(2N)EXTERNAL(2N)MARKET?))(5N)(PAIR??? OR SPREAD? ? OR LEG???)

S2          20    (FX OR FOREX OR CURRENC??? OR FOREIGN()EXCHANGE? OR EURUSD OR
USDJPY OR GBPUSD)  (6N)(MARKET? OR ORDER? OR EXCHANGE? ? OR TRAD??? OR RFQ OR
PRIC??? OR SPOT? ? OR INTERBANK? ? OR BROKER??? OR CABLE)

S3           3    (FOREIGN OR OUTSIDE(3X)COUNTRY OR OVERSEAS OR EUROPE? OR BRITISH OR
LONDON OR TOKYO) (12N)(DOMESTIC OR AMERICAN OR CHICAGO OR CBOE OR CME OR
INSIDE(2W)COUNTRY  OR NEW()YORK)

S4           3    (FOREIGN OR OUTSIDE(3X)COUNTRY OR OVERSEAS OR EUROPE? OR BRITISH OR
LONDON OR TOKYO) (12N)(DOMESTIC OR AMERICAN OR CHICAGO OR CBOE OR CME OR
INSIDE(2W)COUNTRY  OR NEW()YORK)

S5         272    PROCESSOR? OR COMPUTER? OR NODE? OR SERVER? OR PLATFORM? OR SYSTEM?
? OR RULES OR METHOD? ? OR MICROPROCESSOR? OR ALGORITHM? OR PROGRAMM?  OR AUTOMAT??
OR ENGINE? ? OR PARAMET? OR DATA?

S6         188    S5(S)S1
S7           8    S6(S)(S2 OR S3 OR S4)
S8           3    S7 FROM 347,350
S9           5    S7 NOT S8
S10          2    S8 NOT AY>2003
S11          3    S9 NOT PY>2003
S12          2    RD  (unique items)
```

9/3K/1 (Item 1 from file: 349)
DIALOG(R)File 349: PCT FULLTEXT
(c) 2010 WIPO/Thomson. All rights reserved.

00994559

**DIGITAL OPTIONS HAVING DEMAND-BASED, ADJUSTABLE RETURNS, AND TRADING
EXCHANGE THEREFOR**
OPTIONS NUMERIQUES A RETOURS AJUSTABLES BASEES SUR LA DEMANDE ET BOURSE
D'ECHANGES COMMERCIAUX AFFERENTE

B. Full-Text Databases – NON-PATENT

File 485:Accounting & Tax DB 1971-2010/Oct W4
 (c) 2010 ProQuest Info&Learning
File 625:American Banker Publications 1981-2008/Jun 26
 (c) 2008 American Banker
File 268:Banking Info Source 1981-2010/Oct W4
 (c) 2010 ProQuest Info&Learning
File 626:Bond Buyer Full Text 1981-2008/Jul 07
 (c) 2008 Bond Buyer
File 267:Finance & Banking Newsletters 2008/Sep 29
 (c) 2008 Dialog
File 637:Journal of Commerce 1986-2010/Nov 02
 (c) 2010 UBM Global Trade
File 608:MCT Information Svc. 1992-2010/Nov 02
 (c) 2010 MCT Information Svc.
File 15:ABI/Inform(R) 1971-2010/Nov 01
 (c) 2010 ProQuest Info&Learning
File   9:Business & Industry(R) Jul/1994-2010/Nov 01
 (c) 2010 Gale/Cengage
File 610:Business Wire 1999-2010/Nov 02
 (c) 2010 Business Wire.
File 810:Business Wire 1986-1999/Feb 28
 (c) 1999 Business Wire
File 275:Gale Group Computer DB(TM) 1983-2010/Sep 20
 (c) 2010 Gale/Cengage
File 624:McGraw-Hill Publications 1985-2010/Nov 01
 (c) 2010 McGraw-Hill Co. Inc
File 621:Gale Group New Prod.Annou.(R) 1985-2010/Sep 09
 (c) 2010 Gale/Cengage
File 636:Gale Group Newsletter DB(TM) 1987-2010/Nov 02
 (c) 2010 Gale/Cengage
File 613:PR Newswire 1999-2010/Nov 02
 (c) 2010 PR Newswire Association Inc
File 813:PR Newswire 1987-1999/Apr 30
 (c) 1999 PR Newswire Association Inc
File 16:Gale Group PROMT(R) 1990-2010/Oct 29
 (c) 2010 Gale/Cengage
File 160:Gale Group PROMT(R) 1972-1989
 (c) 1999 The Gale Group
File 634:San Jose Mercury Jun 1985-2010/Oct 31
 (c) 2010 San Jose Mercury News
File 148:Gale Group Trade & Industry DB 1976-2010/Nov 01
 (c) 2010 Gale/Cengage

```
Set     Items    Description
S1      10797   (ARBITRAG? OR PSEUDOARBITRAG? OR (DOWNSIDE OR LOSS??)(3N)(REDUC? OR
 MITIGAT? OR AVERT???) OR HEDG? OR (INTERNAL(2N)EXTERNAL(2N)MARKET?))(5N)(PAIR???
OR SPREAD? ? OR LEG???)

S2       1483   (FX OR FOREX OR CURRENC??? OR FOREIGN()EXCHANGE? OR EURUSD OR
USDJPY OR  GBPUSD)  (6N)(MARKET? OR ORDER? OR EXCHANGE? ? OR TRAD??? OR RFQ OR
PRIC??? OR SPOT? ?  OR INTERBANK? ? OR BROKER??? OR CABLE)

S3       1406   S1(F)S2
S4       1056   (FOREIGN OR OUTSIDE(3X)COUNTRY OR OVERSEAS OR EUROPE? OR BRITISH OR
 LONDON OR TOKYO) (12N)(DOMESTIC OR AMERICAN OR CHICAGO OR CBOE OR CME OR
 INSIDE(2W)COUNTRY  OR NEW()YORK)

S5       7253   PROCESSOR? OR COMPUTER? OR NODE? OR SERVER? OR PLATFORM? OR SYSTEM?
? OR RULES OR METHOD? ? OR MICROPROCESSOR? OR ALGORITHM? OR PROGRAMM?  OR AUTOMAT??
OR ENGINE? ? OR PARAMET? OR DATA?

S6        278   S4(S)S5
S7         32   S6(S)S1
S8          3   S7 FROM 348,349
S9          3   S8 NOT AY>2003
S10        29   S7 NOT S8
S11         9   S10 NOT PY>2003
S12         9   RD  (unique items)
```

 12/3,K/1 (Item 1 from file: 485)
DIALOG(R)File 485: Accounting & Tax DB

** FULL-TEXT AVAILABLE IN FORMATS 7 AND 9 **
00941701 **Supplier Number:** 288005831
Multinationality: The financial accounting implications

Fekrat, M Ali
Managerial Finance v24 n5 pp: 42-52   1998
ISSN: 0307-4358 **Journal Code:** MFI
Word Count: 4061 **Line Count:** 369 Accounting & Tax DB_1971-2010/Oct W4
 Supplier Number: Text:
```
...the world. The price, of course, is always in a continuous state of
flux. When it does change, it starts in one spot and quickly spreads
through arbitrage transactions. Thus, any price differentials
between countries are only momentary. This is essentially how the foreign
exchange and bond markets function today, but not quite...

...physical and regulatory barriers that used to preserve pricing anomalies
across foreign exchange markets. However, arbitrage remains profitable for
high-volume participants because telecommunication and computer
```

IV. Text Search Results from Dialog (Abstract dbs)

A. Abstract Databases -- Patent

File 347:JAPIO Dec 1976-2009/Nov(Updated 100228)
    (c) 2010 JPO & JAPIO
File 350:Derwent WPIX 1963-2010/UD=201019
    (c) 2010 Thomson Reuters

```
Set      Items    Description
S1         623    (ARBITRAG? OR PSEUDOARBITRAG? OR QUASIARBITRAG? OR (DOWNSIDE OR
LOSS??)(3N)(REDUC? OR MITIGAT? OR AVERT???) OR HEDG? OR
(INTERNAL(2N)EXTERNAL(2N)MARKET?))(5N)(PAIR??? OR SPREAD? ? OR LEG???)

S2          20    (FX OR FOREX OR CURRENC??? OR FOREIGN()EXCHANGE? OR EURUSD OR
USDJPY OR GBPUSD)  (6N)(MARKET? OR ORDER? OR EXCHANGE? ? OR TRAD??? OR RFQ OR
PRIC??? OR SPOT? ? OR INTERBANK? ? OR BROKER??? OR CABLE)

S3           3    (FOREIGN OR OUTSIDE(3X)COUNTRY OR OVERSEAS OR EUROPE? OR BRITISH OR
LONDON OR TOKYO) (12N)(DOMESTIC OR AMERICAN OR CHICAGO OR CBOE OR CME OR
INSIDE(2W)COUNTRY  OR NEW()YORK)

S4           3    (FOREIGN OR OUTSIDE(3X)COUNTRY OR OVERSEAS OR EUROPE? OR BRITISH OR
LONDON OR TOKYO) (12N)(DOMESTIC OR AMERICAN OR CHICAGO OR CBOE OR CME OR
INSIDE(2W)COUNTRY  OR NEW()YORK)

S5         272    PROCESSOR? OR COMPUTER? OR NODE? OR SERVER? OR PLATFORM? OR SYSTEM?
? OR RULES OR METHOD? ? OR MICROPROCESSOR? OR ALGORITHM? OR PROGRAMM?  OR AUTOMAT??
OR ENGINE? ? OR PARAMET? OR DATA?

S6         188    S5(S)S1
S7           8    S6(S)(S2 OR S3 OR S4)
S8           3    S7 FROM 347,350
S9           5    S7 NOT S8
S10          2    S8 NOT AY>2003
S11          3    S9 NOT PY>2003
S12          2    RD  (unique items)
```

10/3,K/2 (Item 2 from file: 350)
DIALOG(R)File 350: Derwent WPIX

0014424227 *Drawing available*
WPI Acc no: 2004-614434/200459
XRPX Acc No: N2004-485796
Combined financial investment e.g. venture fund, implementing method for project funding, involves providing project manager, and implementing combined investment strategy via borrowing funds back by marginable assets
Patent Assignee: FISHER D A (FISH-I); KEKICH D A (KEKI-I)
Inventor: FISHER D A; KEKICH D A

Patent Family (1 patents, 1 countries)								
Patent Number	**Kind**	**Date**	**Application Number**	**Kind**	**Date**	**Update**	**Type**
US 20040153388	A1	20040805	US 2002427506	P	20021118	200459	B
			US 2003715674	A	20031118		

Priority Applications (no., kind, date): US 2002427506 P 20021118; US 2003715674 A 20031118

Patent Details				
Patent Number	**Kind**	**Lan**	**Pgs**	**Draw**	**Filing Notes**
US 20040153388	A1	EN	15	4	Related to Provisional US 2002427506

Original Publication Data by AuthorityArgentina**Publication No. ...Original Abstracts:**fund management system. The DEALS system employs hedge funds, funds of funds, other funds, cash flow derivative strategies including; writing covered calls, writing, covered puts, **spreads**, **exchange** arbitrage, merger **arbitrage**, **convertible arbitrage**, **currency arbitrage** and **other cash** flow derivative tactics while stabilizing the underlying portfolio with hedging strategies such as long term puts and short term covered calls, costless collars and indexes.

?

B. Abstract Databases – NON-PATENT

File 35:Dissertation Abs Online 1861-2010/Oct
      (c) 2010 ProQuest Info&Learning
File 583:Gale Group Globalbase(TM) 1986-2002/Dec 13
      (c) 2002 Gale/Cengage
File 65:Inside Conferences 1993-2010/Nov 01
      (c) 2010 BLDSC all rts. reserv.
File   2:INSPEC 1898-2010/Oct W4
      (c) 2010 The IET
File 474:New York Times Abs 1969-2010/Nov 02
      (c) 2010 The New York Times
File 475:Wall Street Journal Abs 1973-2010/Nov 02
      (c) 2010 The New York Times
File 99:Wilson Appl. Sci & Tech Abs 1983-2010/Aug
      (c) 2010 The HW Wilson Co.
File 256:TecTrends 1982-2010/Oct W4
      (c) 2010 Info.Sources Inc. All rights res.
File 139:EconLit 1969-2010/Oct
      (c) 2010 American Economic Association
File 169:Insurance Periodicals 1984-1999/Nov 15
            (c) 1999 NILS Publishing Co.

```
Set      Items    Description
S1        623    (ARBITRAG? OR PSEUDOARBITRAG? OR QUASIARBITRAG? OR (DOWNSIDE OR
LOSS??)(3N)(REDUC? OR MITIGAT? OR AVERT???) OR HEDG? OR
(INTERNAL(2N)EXTERNAL(2N)MARKET?))(5N)(PAIR??? OR SPREAD? ? OR LEG???)

S2         20    (FX OR FOREX OR CURRENC??? OR FOREIGN()EXCHANGE? OR EURUSD OR
USDJPY OR GBPUSD)  (6N)(MARKET? OR ORDER? OR EXCHANGE? ? OR TRAD??? OR RFQ OR
PRIC??? OR SPOT? ? OR INTERBANK? ? OR BROKER??? OR CABLE)

S3          3    (FOREIGN OR OUTSIDE(3X)COUNTRY OR OVERSEAS OR EUROPE? OR BRITISH OR
LONDON OR TOKYO) (12N)(DOMESTIC OR AMERICAN OR CHICAGO OR CBOE OR CME OR
INSIDE(2W)COUNTRY  OR NEW()YORK)

S4          3    (FOREIGN OR OUTSIDE(3X)COUNTRY OR OVERSEAS OR EUROPE? OR BRITISH OR
LONDON OR TOKYO) (12N)(DOMESTIC OR AMERICAN OR CHICAGO OR CBOE OR CME OR
INSIDE(2W)COUNTRY  OR NEW()YORK)

S5        272    PROCESSOR? OR COMPUTER? OR NODE? OR SERVER? OR PLATFORM? OR SYSTEM?
? OR RULES OR METHOD? ? OR MICROPROCESSOR? OR ALGORITHM? OR PROGRAMM?  OR AUTOMAT??
OR ENGINE? ? OR PARAMET? OR DATA?

S6        188    S5(S)S1
```

```
S7          8    S6(S)(S2 OR S3 OR S4)
S8          3    S7 FROM 347,350
S9          5    S7 NOT S8
S10         2    S8 NOT AY>2003
S11         3    S9 NOT PY>2003
S12         2    RD  (unique items)
```

12/5,K/2 (Item 1 from file: 2)
DIALOG(R)File 2: INSPEC

Title: Pricing and hedging spread options
Author(s):   Carmona, R.[1]; Durrleman, V.[1]
Affiliation(s):
[1] Dept. of Oper. Res. & Financial Eng., Princeton Univ., NJ, USA
Abstract: We survey theoretical and computational problems associated with the pricing and **hedging** of **spread** options. These options are ubiquitous in the financial **markets**, whether they be equity, fixed income, **foreign exchange**, commodities, or energy **markets**. As a matter of introduction, we present a general overview of the common features of all spread options by discussing in detail their roles as speculation devices and risk management tools. We describe the mathematical framework used to model them, and we review the numerical **algorithms** actually used to price and hedge them. There is already extensive literature on the pricing of spread options in the equity and fixed income markets, and our contribution is mostly to put together material scattered across a wide spectrum of recent textbooks and journal articles. On the other hand, information about the various numerical procedures that can be used to price and **hedge spread** options on physical commodities is more difficult to find. For this reason, we make a systematic effort to choose examples from the energy markets in order to illustrate the numerical challenges associated with these instruments. This gives us a chance to discuss an interesting application of spread options to an asset valuation problem after it is recast in the framework of real options. This approach is currently the object of intense mathematical research. In this spirit, we review the two major avenues to modeling energy price dynamics. We explain how the pricing and hedging **algorithms** can be implemented in the framework of models for both the spot price dynamics and the forward curve

dynamics. (*62 refs.*)
Subfile(s): C (Computing & Control Engineering)
Descriptors: approximation theory; financial management; pricing; risk management
Identifiers: pricing algorithms; hedging algorithms; financial markets; foreign exchange; energy markets; speculation devices; risk management tools; numerical algorithms; fixed income markets; physical commodities; energy price dynamics; spot price dynamics; forward curve dynamics; approximation theory
Classification Codes: C1290D (Systems theory applications in economics and business); C4130 (Interpolation and function approximation (numerical analysis))
INSPEC Update Issue: 2005-015

Abstract: We survey theoretical and computational problems associated with the pricing and **hedging** of **spread** options. These options are ubiquitous in the financial **markets**, whether they be equity, fixed income, **foreign exchange**, commodities, or energy **markets**. As a matter of introduction, we present a general overview of the common features of all spread options by discussing in detail their roles as speculation devices and risk management tools. We describe the mathematical framework used to model them, and we review the numerical **algorithms** actually used to price and hedge them. There is already extensive literature on the pricing of spread options in the equity and fixed income markets... ...wide spectrum of recent textbooks and journal articles. On the other hand, information about the various numerical procedures that can be used to price and **hedge spread** options on physical commodities is more difficult to find. For this reason, we make a systematic effort to choose examples from the energy markets in... ...of intense mathematical research. In this spirit, we review the two major avenues to modeling energy price dynamics. We explain how the pricing and hedging **algorithms** can be implemented in the framework of models for both the spot price dynamics and the forward curve dynamics.